Applicant: Timothy H. Heaton

Appl. No.: To Be Assigned

For: GRAPHICAL USER INTERFACE RELATED TO NON-STANDARD

TRADING OF FINANCIAL INSTRUMENTS

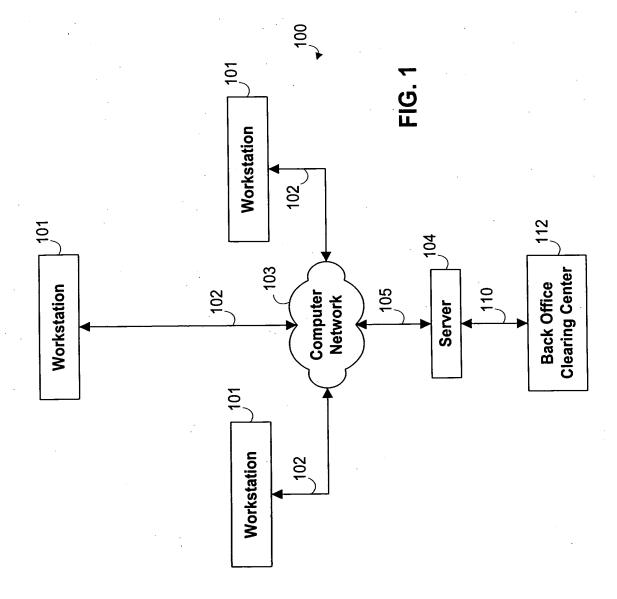
Agent: Hassan Albakri (Limited Recognition)

Docket No. CF/072

Filed: Herewith

Sheet 1 of 6

Express Mail No. EV 132189495US



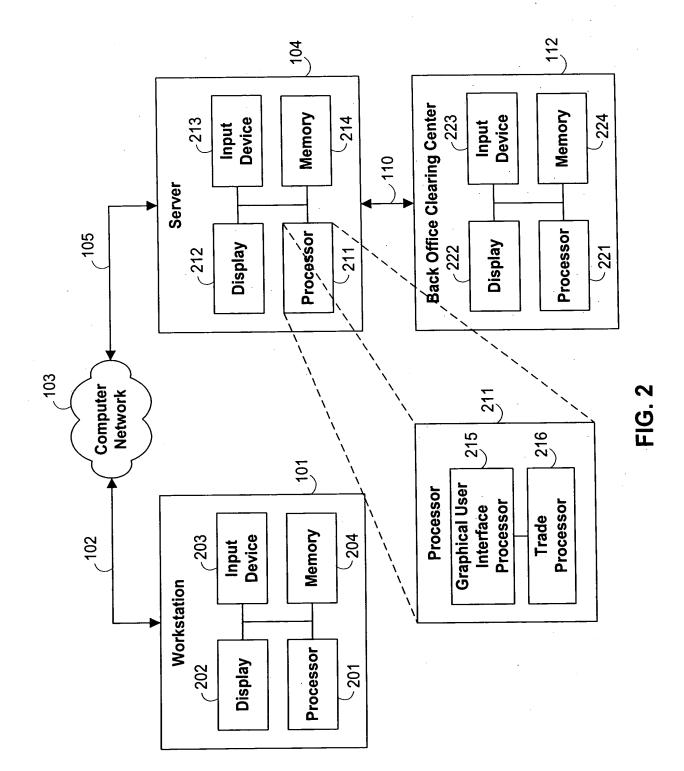
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For: GRAPHICAL USER INTERFACE RELATED TO NON-STANDARD

TRADING OF FINANCIAL INSTRUMENTS Sheet 2 of 6

Agent: Hassan Albakri (Limited Passarities)

Sheet 2 of 6 Express Mail No. EV 132189495US Agent: Hassan Albakri (Limited Recognition)



For: GRAPHICAL USER INTERFACE RELATED TO NON-STANDARD TRADING OF FINANCIAL INSTRUMENTS Sheet 3 of 6 Agent: Hassan Albakri (Limited Recognition) Express Mail No. EV 132189495US ۵ receives CT service charge from SP (?) Purchases item X from SP for cash at receives CT service charge from SP Sells item X to CT for cash at Popays CT service charge to CT (?) pays CT service charge to CT (?) Purchases item X from CT at PN Sells item X to SP at PN Receives request to make SP short receives TS service charge receives and holds margin Issues request to be short

• pays TS service charge puts down initial margin Cash Trades 303 305 (CT) Buys item X from RP at $P_{\rm O}$ on condition to resell to RP on day N at $P_o*(1+AIR*$ receives RP service charge from SP Sells item X to SP at $P_{\rm O}$ on condition Delay until day N Frading Systems (TS) Term-Market Engine Short Participant (SP) 301 to repurchase from SP on day N pays RP service charge to RP Server at $P_o*(1+AIR*\frac{N}{365})$ 307 304) interest earned between day 0 and item X value difference between Repurchase (Repo) (RP) day 0 value and day N value 302 day N if any RP, CT service charges at $P_o*(1+AIR*\frac{N}{365})$ • pays RP service charge to RP Purchases item X from SP N receives RP service charge from SP Sells item X to RP S service charge at $P_o*(1+AIR*\frac{...}{365})$ 306 TS PASS to SP

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Applicant: Timothy H. Heaton Docket N
Appl. No.: To Be Assigned Filed: He
For: GRAPHICAL USER INTERFACE RELATED TO NON-STANDARD
TRADING OF FINANCIAL INSTRUMENTS Sheet 4 o
Agent: Hassan Albakri (Limited Recognition) Express Mail No. EV 132

Docket No. CF/072 Filed: Herewith

S Sheet 4 of 6 Express Mail No. EV 132189495US

Instrument and Settlement Date	Price/Volume		
usg_10Y (United States Government 10-Year Bond)	97.10/97.10+	5x7	
Settle in the cash (Cash Market)	97.102/97.106	5x7	430
Settle at r+1	97.096/97.102	5x7	
Settle at r+2	97.09+/97.10	5x7	
Settle at r+3	97.092/97.096	5x7	
Settle at r+4	+60.76/60.76	5x7	400
Settle at r+5	97.086/97.092	5x7	
Settle at r+6	97.08+/97.09	5x7	
Settle at 30	97.082/97.086	5x7	
Settle at 60	+80.76/80.76	5x7	
Settle at 90	97.078/97.082	5x7	
(410		420	

Applicant: Timothy H. Heaton

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TRADING OF FINANCIAL INSTRUMENTS

Agent: Hassan Albakri (Limited Recognition)

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Filed: Herewith

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Express Mail No. EV 132189495US

Instrument and Settlement Date	Price/Volume		
usg_10Y (United States Government 10-Year Bond)	97.10/97.10+	5x7	510
Settle in the cash (Cash Market)	97.102/97.106	5x7	
L		"CLICK TO DROP"	٦- ١
Instrument and Settlement Date	Price/Volume]
usg_10Y (United States Government 10-Year Bond)	97.10/97.10+	5x7	52
Settle in the cash (Cash Market)	97.102/97.106	5x7	\
Settle at r+1	97.096/97.102	5x7	7
Settle at r+2	97.09+/97.10	5x7	
Settle at r+3	97.092/97.096	5x7	-
Settle at r+4	97.09/97.09+	5x7	
Settle at r+5	97.086/97.092	5x7	
Settle at r+6	97.08+/97.09	5x7	
Settle at 30	97.082/97.086	5x7	
Settle at 60	97.08/97.08+	5x7	
Settle at 90	97.078/97.082	5x7	1

FIG. 5

Applicant: Timothy H. Heaton

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For: GRAPHICAL USER INTERFACE RELATED TO NON-STANDARD TRADING OF FINANCIAL INSTRUMENTS

Sheet 6 of 6

Agent: Hassan Albakri (Limited Recognition)

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